LATINOS TRADING

BACKTEST REPORT

Backtest #53498 · SM · EVO_EVOEVOEVOE_v1916

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1916 strategy on SM shows a deceptive 100% win rate driven by only two trades, rendering the Sharpe of 1.32 statistically insignificant. While the 46.62% ROI looks robust, the 32.83% drawdown reveals extreme vulnerability to a single adverse move, indicating a lack of risk resilience. This sample size is too small to confirm any genuine alpha or validate the strategy's reliability in live markets. We must expand the backtest horizon to at least 100 trades before considering deployment. Next, run a walk-forward analysis to test parameter stability across different market regimes.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**